Scikit-learn Supervised Methods

by: Saeed Mohagheghi + 🗐 Al



Classification Methods in scikit-learn

Classifier	Import Statement	Pros	Cons
Logistic Regression	from sklearn.linear_model import LogisticRegression	Simple, interpretable, works well for linearly separable data	Struggles with non-linear relationships
K-Nearest Neighbors (KNN)	from sklearn.neighbors import KNeighborsClassifier	No training phase, intuitive, good for small datasets	Slow prediction, sensitive to irrelevant features
Support Vector Machine (SVM)	from sklearn.svm import SVC	Effective in high-dimensional spaces, robust to overfitting	Computationally expensive, hard to tune
Decision Tree	from sklearn.tree import DecisionTreeClassifier	Easy to interpret, handles non- linear data	Prone to overfitting
Random Forest	from sklearn.ensemble import RandomForestClassifier	Reduces overfitting, handles missing data well	Slower, less interpretable than single trees
Gradient Boosting	from sklearn.ensemble import GradientBoostingClassifier	High accuracy, handles complex data	Long training time, sensitive to hyperparameters
AdaBoost	from sklearn.ensemble import AdaBoostClassifier	Boosts weak learners, good for binary classification	Sensitive to noisy data and outliers
Naive Bayes (Gaussian)	from sklearn.naive_bayes import GaussianNB	Fast, works well with high- dimensional data	Assumes feature independence

Classifier	Import Statement	Pros	Cons
Linear Discriminant Analysis (LDA)	from sklearn.discriminant_analysis import LinearDiscriminantAnalysis	Good for dimensionality reduction, interpretable	Assumes normal distribution and equal covariance
Quadratic Discriminant Analysis (QDA)	from sklearn.discriminant_analysis import QuadraticDiscriminantAnalysis	Handles non- linear boundaries	Requires more data, sensitive to outliers
Stochastic Gradient Descent (SGD)	from sklearn.linear_model import SGDClassifier	Scales well to large datasets, online learning	Requires careful tuning, sensitive to feature scaling

Regression Methods in scikit-learn

Regressor	Import Statement	Pros	Cons
Linear Regression	from sklearn.linear_model	Simple, interpretable, fast	Assumes linearity, sensitive to outliers
Ridge Regression	from sklearn.linear_model	Reduces overfitting, handles multicollinearity	Requires tuning of regularization parameter
Lasso Regression	from sklearn.linear_model	Feature selection, sparse models	Can underfit if regularization is too strong
ElasticNet	from sklearn.linear_model	Combines Ridge and Lasso, flexible	Requires tuning of two parameters
Support Vector Regression (SVR)	from sklearn.svm import	Handles non-linear regression, robust	Computationally expensive, sensitive to parameters
Decision Tree Regressor	from sklearn.tree import DecisionTreeRegressor	Captures non- linear patterns, easy to interpret	Prone to overfitting
Random Forest Regressor	from sklearn.ensemble import RandomForestRegressor	Reduces overfitting, handles complex data	Slower, less interpretable
Gradient Boosting Regressor	from sklearn.ensemble import GradientBoostingRegressor	High accuracy, handles non-linear relationships	Long training time, sensitive to hyperparameters

Regressor	Import Statement	Pros	Cons
AdaBoost Regressor	from sklearn.ensemble import AdaBoostRegressor	Boosts weak learners, good for noisy data	Can overfit, sensitive to outliers
K-Nearest Neighbors (KNN)	from sklearn.neighbors import KNeighborsRegressor	No training phase, good for local patterns	Slow prediction, sensitive to irrelevant features
Bayesian Ridge Regression	from sklearn.linear_model import BayesianRidge	Probabilistic predictions, handles multicollinearity	Assumes Gaussian priors
Theil-Sen Regressor	from sklearn.linear_model import TheilSenRegressor	Robust to outliers, non-parametric	Slower for large datasets
Huber Regressor	from sklearn.linear_model import HuberRegressor	Robust to outliers, combines linear and robust regression	Requires tuning of epsilon parameter
Stochastic Gradient Descent (SGD)	from sklearn.linear_model import SGDRegressor	Scales well to large datasets, online learning	Requires careful tuning, sensitive to feature scaling

Note:

- x is the feature matrix and y is the target vector.
- $\bullet \quad \text{Most classifiers support } \ . \\ \text{predict}(x_\texttt{test}) \ \text{for prediction}.$
- You can use <code>Gridsearchcv</code> or <code>Randomizedsearchcv</code> for hyperparameter tuning.